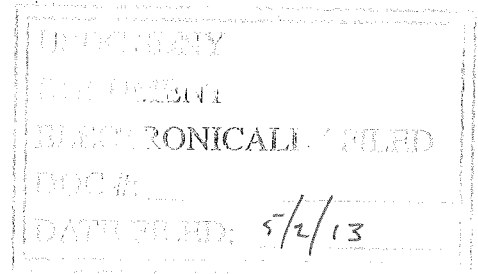


April 30, 2013

MEMO ENDORSED



VIA EMAIL

The Honorable Denise L. Cote
United States District Judge
Southern District of New York
500 Pearl Street, Room 1610
New York, NY 10007-1312

Also filed in: 11 Civ. 5201 (DLC)

Re: *FHFA v. Deutsche Bank AG, et al.*, 11 Civ. 6192, *FHFA v. Goldman Sachs & Co., et al.*, 11 Civ. 6198, and *FHFA v. Credit Suisse Holdings (USA), Inc., et al.*, 11 Civ. 6200 (collectively, the "Tranche 3 Actions"); *FHFA v. HSBC North America Holdings, Inc., et al.*, 11 Civ. 6189, *FHFA v. Barclays Bank PLC, et al.*, 11 Civ. 6190, *FHFA v. First Horizon National Corp., et al.*, 11 Civ. 6193, *FHFA v. Bank of America Corp., et al.*, 11 Civ. 6195, *FHFA v. Citigroup, et al.*, 11 Civ. 6196, *FHFA v. Nomura Holding America, Inc., et al.*, 11 Civ. 6201, *FHFA v. SG Americas, Inc., et al.*, 11 Civ. 6203, *FHFA v. Morgan Stanley, et al.*, 11 Civ. 6739, and *FHFA v. Ally Financial, Inc., et al.*, 11 Civ. 7010 (collectively, the "Tranche 4 Actions")

Dear Judge Cote:

We write on behalf of Plaintiff Federal Housing Finance Agency ("FHFA") to update the Court on the status of the parties' efforts regarding the production, identification, and stipulation of Loan Files and Guidelines relating to FHFA's Sample Loans in the Tranche 3 and Tranche 4 Actions (together, the "Actions").¹

Status Of Loan File Production

As reflected on Exhibit 1, approximately 82% of the Sample Loan Files at issue in the Tranche 3 and 4 Actions have been produced and identified by FHFA's vendors.² The parties are now focusing their efforts on Sample Loan Files in those Securitizations in the Tranche 3 and 4 Actions for which more than five of the Sample Loan Files have either not yet been produced or identified (the "Remaining Sample Loan Files"). Based on FHFA's current information, there are approximately 4,755 such Loan Files. Upon exhausting the available sources for these

¹ This report is submitted pursuant to the Court's Supplemental Expert Scheduling Order for Tranches 3 and 4 (the "Supplemental ESO") dated February 27, 2013. Any capitalized terms used in this letter shall have the same meaning as set forth in the Expert Scheduling Order dated November 26, 2012 (the "ESO") and the Supplemental ESO unless otherwise defined herein.

² Exhibit 1 reflects the Sample Loan Files that FHFA's vendors have identified as being produced as of April 30, 2013. There may be recently produced or identified Loan Files that are not yet reflected in the exhibits to this letter as they have not yet been processed by FHFA's vendors.

The Honorable Denise L. Cote

April 30, 2013

Remaining Sample Loan Files over the coming weeks, FHFA will promptly supplement its samples where necessary.

FHFA believes that a number of these Remaining Sample Loan Files may be in the possession of the originators identified on Exhibit 2.³ While FHFA continues to seek production from these originators, FHFA and Defendants continue to agree that, as many of these originators only originated a small number of Sample Loans (and sometimes only a single such loan), the parties should concurrently secure production of the Remaining Sample Loan Files from servicers. Exhibit 4 identifies the servicers from which FHFA believes many of the Remaining Sample Loan Files can be obtained.⁴

Obstacles To The Production Or Identification Of Sample Loan Files

Despite the parties' extensive efforts, there are three reasons why the production and identification of the Remaining Sample Loan Files has not been completed.

First, as reflected on Exhibit 5, two servicers that are Defendants and/or their affiliates have not completed production. Bank of America was identified as a potential servicer for Securitizations from which there are 171 Remaining Sample Loan Files. Bank of America is searching for all Remaining Sample Loan Files. Bank of America has stated that it intends to complete production by May 3, 2013. JPMorgan (including Chase Home Finance) is searching for up to approximately 192 Remaining Sample Loan Files that it serviced, up to 16 of which relate to the ABFC 2006-HE1 Securitization in the *Bank of America* litigation, but which were not subpoenaed by Defendants.⁵ Although requested by FHFA, JPMorgan has not provided a date by which it expects to complete production, and is conditioning production on a meet-and-confer with FHFA concerning reimbursement of fees and expenses. This is a request that FHFA views as improper.

Second, despite extensive meet-and-confer efforts by FHFA and Defendants, the servicers identified on Exhibit 4 are not making timely productions of Loan Files and providing necessary identifying information.⁶ These servicers include the following:

Ocwen Financial Corp./Litton Loan Servicing may possess up to 2,709 Remaining Sample Loan Files. Some of these Loan Files may have already been produced, but Ocwen has failed thus far to provide the manifests or crosswalk information necessary to match the

³ As FHFA and other Defendants previously advised the Court, the parties are likely unable to obtain certain Loan Files from the Originators set forth on Exhibit 3 because, among other things, the respective originators are defunct, have confirmed that they have destroyed their documents, or have performed reasonable searches and have been unable to locate the outstanding Sample Loan Files.

⁴ In certain cases, these servicers may also not be able to produce the outstanding Sample Loan Files because, among other things, they are unable to locate them with available information or because Defendants only subpoenaed current servicers, which do not have loan files for borrowers whose files were closed out (i.e., paid off, foreclosure, etc.) before they were obtained by the current servicer.

⁵ Up to six Remaining Sample Loan Files relate to the CMLTI 2005-HE3 Securitization, which is at issue in the *Citi* Action.

⁶ Because Defendants identified multiple potential servicers for certain loans when providing servicer information to FHFA, in some instances FHFA is not able to determine which loan files are possessed by which servicers.

The Honorable Denise L. Cote

April 30, 2013

produced loans (generally identified by servicer IDs) with the Sample Loans (identified by originator IDs from the loan tapes).⁷ Ocwen has also provided what it represents to be identifying information for productions on these drives. FHFA's vendor is still processing this information. FHFA cannot be sure that this information will allow it to actually identify all of the produced loans, however, as Ocwen has provided inadequate information in the past (e.g., in the *UBS* action). Moreover, FHFA's vendor has been unable to identify at least some loan files in recent Ocwen productions based on the information provided to date.

Homeward Residential may possess up to 545 Remaining Sample Loan Files; it has also produced a large number of loan files that currently cannot be identified. On April 19, 2013, Homeward told the parties that it was understaffed and overwhelmed with various document requests and would benefit from a prioritization of requests. On April 25, 2013, the parties asked Homeward to prioritize production of Remaining Sample Loan Files and identifying information for the Tranche 2 Actions, followed by production of that material for the Tranche 3 and 4 Actions. The parties have also asked Homeward to provide a timeline for producing each group of information.

OneWest Bank/IndyMac Bank, which may possess up to 573 Remaining Sample Loan Files, is in FDIC receivership. OneWest/FDIC required separate production agreements for each Defendant, a time consuming process that took several months. OneWest/FDIC has completed production to all defendants except Goldman Sachs. FHFA understands that although OneWest has collected the Goldman Sachs Loan Files, the FDIC is now insisting that it must review the Loan Files before producing them (something it has not done for any other Defendant), and will not commit to a firm production date. The FDIC also has been slow in providing information necessary for the parties to obtain access to IndyMac Bank documents contained in a Relativity database. Although access to the database was first discussed among the parties and raised with the Court in December 2012, the FDIC is still preparing a letter agreement for access to the database (which the FDIC requires in addition to a supplemental protective order), and only provided cost information for the database today. FHFA will review the cost information and will promptly seek to negotiate the letter agreement and supplemental protective order. FHFA may seek relief from the Court if the negotiations with the FDIC do not move quickly.

Third, while the parties are working cooperatively to obtain information that will allow them to identify Remaining Sample Loan Files produced by these and other servicers, FHFA does not believe manifest and crosswalk information will be forthcoming in all cases (such as for certain productions made by Homeward or Ocwen). In the event that Remaining Sample Loan Files cannot be identified through manifests or crosswalk information, it will become necessary for the unidentified files to be "cracked" to extract the information necessary to identify the Loan Files and match them to the Remaining Sample Loans (as was necessary for certain productions in the *UBS* case). Given the pre-trial schedule established by the Court, while FHFA has agreed to continue to work with Defendants to secure manifests and crosswalk information through this week, starting next week, FHFA will have no choice but to move to compel Defendants to "crack" servicer-produced Loans Files that cannot otherwise be identified. While FHFA reserves the right to seek such relief for all unidentified Loan Files, FHFA will specifically seek this relief if Remaining Sample Loan Files from Ocwen remain unidentified as of May 3, 2013, and if Remaining Sample Loan Files from Homeward remain unidentified as of May 10, 2013.

⁷ Ocwen recently produced four hard drives, one of which is corrupted and will need to be replaced. Ocwen has stated that it will produce a fifth hard drive today.

The Honorable Denise L. Cote

April 30, 2013

Status Of Loan File And Guideline Stipulation

As set forth below, FHFA is pleased to report that the parties have generally made substantial progress in stipulation to the best representation of Loan Files and Guidelines in the Tranche 3 and 4 actions.

Credit Suisse. FHFA and Credit Suisse have exchanged proposed stipulations to Loan File and Loan-Guideline matches in 32 out of 43 Securitizations; the parties have agreed as to the best representation currently available for 734 Loan Files and 219 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

Deutsche Bank. FHFA and Deutsche Bank have exchanged proposed stipulations to Loan File and Loan-Guideline matches for original sample loans in 35 out of 40 Securitizations; the parties have agreed to the best representation currently available for 1,555 Loan Files and 1,719 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

Goldman Sachs. FHFA and Goldman Sachs have exchanged proposed stipulations to Loan File and Loan-Guideline matches in 27 out of 40 Securitizations, and are exchanging proposals in the remaining 13 Securitizations today. Within these 27 Securitizations, the parties have agreed to the best representation currently available for 1,876 Loan Files and 1,916 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

Morgan Stanley. FHFA and Morgan Stanley have exchanged 2,073 proposed stipulations for Loan File and Loan-Guideline matches. The parties have agreed to the best representation currently available for 1,311 Loan Files and 658 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

BOA. FHFA has proposed stipulations to Loan File and Loan-Guideline matches for a total of 1,600 of 3,000 Sample Loans, and BOA has provided responses to 1,200 of FHFA's proposed stipulations. Of these 1,200 proposals, the parties have reached agreement as to the best representation currently available for 596 Loan Files and 698 Guidelines. With respect to the non-stipulated Loan Files and Guidelines among the 1,200 Sample Loans, the parties continue to work cooperatively to resolve the differences in their Loan File and Guideline matches, and believe additional stipulations will be reached in advance of the May 31, 2013 deadline.

Ally. FHFA has proposed Loan File stipulations for 2,092 Sample Loans, and Guideline stipulations for all 2,100 Sample Loans.⁸ The Ally defendants (as applicable) have proposed Loan File stipulations for 2,093 Sample Loans, and Guideline stipulations for 2,073 Sample Loans. To date, the parties have agreed on the best representation currently available of Loan Files for: (a) all 100 Sample Loans in eight of the 21 Securitizations; (b) at least 95 Sample

⁸ All statistics are as of 9:00 a.m. April 30, 2013. FHFA has been unable to evaluate Ally's April 29, 2013 proposals for five Securitizations or Ally's amendments to proposals that were exchanged in previous weeks.

The Honorable Denise L. Cote

April 30, 2013

Loans for 19 of the 21 Securitizations; and (c) 2,061 of all 2,100 Sample Loans. With respect to Guidelines, Ally informed FHFA for the first time yesterday that even where FHFA has agreed to stipulate to Ally's proposed Guidelines (1,568 out of 2,100 Sample Loans), Ally does not consider the parties in agreement unless there is also an agreement on the entire "set" of all guideline-related documents for each loan. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 15, 2013.

HSBC. FHFA and HSBC have exchanged proposed stipulations to Loan File and Loan-Guideline matches in 13 out of 17 Securitizations; the parties have agreed to the best representation currently available for 67 Loan Files and 212 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

Citi. FHFA and Citi have exchanged proposed stipulations to Loan File and Loan-Guideline matches in all 10 Securitizations; the parties have agreed as to the best representation currently available for 653 Loan Files and 760 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

Barclays. FHFA and Barclays have exchanged proposed stipulations to Loan File and Loan-Guideline matches in all eight Securitizations; the parties have agreed as to the best representation currently available for 543 Loan Files and 443 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

Nomura. FHFA and Nomura have exchanged proposed stipulations to Loan File and Loan-Guideline matches for 282 out of 700 Sample Loans; the parties have agreed as to the best representation currently available for 228 Loan Files and 282 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

First Horizon. FHFA and First Horizon have exchanged proposed stipulations to Loan File and Loan-Guideline matches for all five Securitizations; they have agreed as to the best representation currently available for 471 Loan Files and 485 Guidelines. To allow additional time to stipulate to additional Loan Files and Loan-Guideline matches, the parties request an extension until May 31, 2013.

SG Americas. FHFA and SG Americas have exchanged proposed stipulations to Loan File and Loan-Guideline matches for each of the 300 original sample loans; the parties have agreed as to the best representation currently available for 225 Loan Files, 300 underwriting credit policy documents, and 298 underwriting matrix documents. The parties are continuing to discuss the 75 remaining Loan File disagreements. On or before May 17, 2013, SG Americas will propose the remaining 100 proposed stipulations to Loan File and Loan-Guideline matches for the supplemental sample from the SGMS 2006-OPT2 Securitization.

Requested Relief

As discussed above, FHFA and Defendants in the Credit Suisse, Deutsche Bank, Goldman Sachs, Morgan Stanley, HSBC, Citi, Barclays, Nomura, and First Horizon cases respectfully request an extension until May 31, 2013 of (1) the deadline for the production, identification, and stipulation of the Loan Files and applicable Guidelines for all Securitizations;

The Honorable Denise L. Cote

April 30, 2013

and (2) the date after which re-underwriting costs may be shifted based on the late production of Loan Files or Guidelines (set forth in Paragraph 4 of the Supplemental ESO). The parties can amend their proposed stipulations up to that same deadline.

FHFA and SG Americas respectfully request an extension until May 13, 2013 of (1) the deadline for the production, identification, and stipulation of the Loan Files and applicable Guidelines for all Securitizations; and (2) the date after which re-underwriting costs may be shifted based on the late production of Loan Files or Guidelines (set forth in Paragraph 4 of the Supplemental ESO). The parties can amend their proposed stipulations up to that same deadline.

Finally, FHFA and Ally respectfully request an extension until May 15, 2013 of (1) the deadline for the production, identification, and stipulation of the Loan Files and applicable Guidelines for all Securitizations; and (2) the date after which re-underwriting costs may be shifted based on the late production of Loan Files or Guidelines (set forth in Paragraph 4 of the Supplemental ESO). The parties can amend their proposed stipulations up to that same deadline.

FHFA is available to discuss this report at the Court's convenience.

*The requested extensions
are approved.*

*Denise Cote
May 2, 2013*

The Honorable Denise L. Cote

April 30, 2013

Very truly yours,

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cc: All counsel of record

Exhibit 1 (Status of Sample Loan File Production In Tranche 3 and 4 Actions)

Action	Sample Loans	Loan Files Produced and Identified by FHFA's Vendors	Percent
Credit Suisse	4,900	3,697	75%
Deutsche Bank	4,700	3,124	66%
Goldman Sachs	4,000	3,089	77%
Morgan Stanley	3,400	2,811	83%
BOA	3,000	2,803	93%
Ally	2,100	2,100	100%
HSBC	1,800	1,800	100%
Citi	1,000	834	83%
Barclays	800	638	80%
Nomura	700	689	98%
First Horizon	500	494	99%
Soc Gen	400	400	100%
Total	27,300	22,479	82%

Exhibit 2 (Sample Loans That Might Be Obtained From Originators)

Originator	Remaining Sample Loan Files Based on FHFA's Records
Federal Deposit Insurance Corporation as Receiver for IndyMac Bank, F.S.B. *	552
Aames Capital Corp. and Aames Financial Corp.	271
New Century Liquidating Trust, as Successor to New Century Mortgage Corp., NC Capital Corp., and Home 123 Corp.	251
Ameriquist Mortgage Co. *	149
Ocwen Financial Corporation, as Custodian of Records for NovaStar Mortgage, Inc., n/k/a Novation Companies, Inc. *	147
Decision One Mortgage Co., LLC	112
Argent Mortgage Company, LLC	98
Fremont Investment & Loan, c/o Signature Group Holdings, Inc.	88
Option One Mortgage Corp. n/k/a Sand Canyon Corp. *	87
Wells Fargo Bank, N.A. *	82
Nationstar Mortgage, LLC *	77
Wilmington Finance, Inc.	72
Suntrust Mortgage, Inc. *	55
First Horizon Home Loan Corporation	26 (According to First Horizon, 3 of these loans cannot be located and the remaining 23 will be produced.)
People's Choice Home Loans, Inc.	24
Accredited Home Lenders, Inc.	22
Wachovia n/k/a Wells Fargo & Company *	22
DHI Mortgage Co., Ltd.	14
National City Mortgage Inc., n/k/a PNC Mortgage, Inc. *	14
Washington Mutual *	14
Orchid Island TRS, LLC f/k/a Opteum Financial Services, LLC *	10
Mortgage Access Corp. d/b/a Weichert Financial Services	10
Sutton Bank	9
Plaza Home Mortgage, Inc.	7
Home Loan Center, Inc.	4
EverBank *	3
Wealthbridge Mortgage Corp. f/k/a GFS, Inc.	3
Lenders Diversified	3
M&T Bank Corporation, as successor to M&T Mortgage Corporation	3
Stearns Lending, Inc.	3
Amstar	1
Apreva	1
IndyMac Bank, F.S.B. as successor in interest to Cal Bay Mortgage	1
Encore Credit Corp.	1
Home Loan Network Corporation	1
Just Mortgage Co.	1
Weststar Mortgage, Inc.	1
	2,239

* indicates entities that are originators and servicers.

Exhibit 3 (Sample Loan Files That Are Unlikely To Be Obtained From Originators)

Originator	Remaining Sample Loan Files Based on FHFA's Records
American Home Mortgage Investment Corp. *	179
SouthStar Funding, LLC	169
First NLC Financial Services, LLC	140
Planet Financial Group, LLC, as successor to Fieldstone Mortgage Company	122
Paragon Home Lending Co.	110
AMC	98
Chapel Funding	94 (According to Deutsche Bank, Deutsche Bank affiliate originator DB Home (f/k/a Chapel Funding) is not in possession of any loan files.)
Harbourton Mortgage Investment Corporation	77
Bexil American Mortgage, Inc. d/b/a American Mortgage Network, Inc.	64
Maribella Mortgage, LLC	50
Meritage Mortgage Corporation	50
Crevecore Mortgage, Inc.	47
Maxim Mortgage Corp.	46
Bayrock Mortgage Corp.	44
Ownit Mortgage Solutions, Inc., f/k/a Oakmont Mortgage Co., Inc.	37
Pathway Financial, LLC	35
Sebring Capital Corporation	35
LIME Financial Services, Ltd.	33
Great Northern Financial Group, Inc.	31
GreenPoint Mortgage Funding, Inc. *	31
Lenders Direct Capital Corporation	25
Lownhome Financial Corporation	23
Millennium Funding Group	23
Advent Mortgage, LLC	22
Sunset Direct Lending, LLC	21
Mandalay Mortgage, LLC	20
Eagle Mortgage and Funding, LLC	19
MILA, Inc.	19
Charlotte Home	18
Mortgage Inv Lending Associates	17
USA Funding Corporation	17
Best Rate Funding Corp.	16
Acoustic Home Loans, LLC	15
Capitol Mortgage Services, Inc.	15
Mortgage Warehouse	15
Quicken Loans, Inc.	15
Sebring Capital Partners, L.P.	14
W.R. Starkey Mortgage	14
Equity Resources Mortgages, Inc.	13
Flexpoint Funding Corporation	13
Home Loan Corporation	13

Originator	Remaining Sample Loan Files Based on FHFA's Records
MLSG, Inc.	13
Pioneer Mortgage, Inc.	13
Commonsense Mortgage, Inc.	12
First Street	12
Home Loan Expanded	12
Prospect Mortgage, Inc., successor to Metrocities Mortgage Corp., LLC, and Metrocities Mortgage Corp., LLC	12
Centennial Mortgage & Funding, Inc.	11
Moore Financial Services	11
Metcalf Bank, as successor-in-interest to American Sterling Bank, which was in turn successor to Winstar Mortgage Partners, Inc.	11
1st Advantage Mortgage	10
Colorado Federal Savings Bank	10
First Home Mortgage Corporation	9
First Mortgage Company, LLC	9
Home Savings Mortgage	9
Liberty Mortgage	9
Market Street Mortgage Corp.	9
New Equity Financial Corp.	9
Silver State Financial Services, Inc. d/b/a Silver State Mortgage	9
Sunset Mortgage Company	9
Advantage One Mortgage Corp.	8
Cornerstone Mortgage, Inc.	8
Michigan Fidelity Acceptance Corporation	8
MortgageIT, Inc.	8 (According to Deutsche Bank, Deutsche Bank affiliate originator MortgageIT has produced all sample loans within its possession, custody or control that it has been able to locate through a reasonable search.)
United Financial Mortgage Corporation	8
Americorp Credit Corp.	7
First Bank Mortgage	7
American Mortgage Express	6
CBSK Financial Group, Inc. c/o Paracorp Inc.	6
Flick Mortgage Investors, Inc.	6
imortgage.com, Inc.	6
Mid-Atlantic Financial Services, Inc.	6
PointBank	6
River Funding Corp.	6
Cameron Financial Group, Inc.	5
Coastal Mortgage	5
First Preferred Mortgage Co.	5
First Pctrust Bancorp, Inc., as successor to Gateway Business Bank	5
Investaid Corporation	5
JDB Mortgage, Inc.	5

Originator	Remaining Sample Loan Files Based on FHFA's Records
Estate of Prajna Group Inc., d/b/a Liberty Mortgage Funding	5
RBC Mortgage Company	5
SCME Mortgage Bankers, Inc.	5
2CI Direct, LLC	4
Advantix Lending, Inc.	4
Alliance Bankshares Corp. as successor-in-interest to Alliance Mortgage Banking Corp.	4
American Lending Group, Inc.	4
Baltimore American Mortgage Corp.	4
Cypress	4
Elite Funding Corp.	4
Fairfield Financial Mortgage Group, Inc.	4
Federal Deposit Insurance Corporation as Receiver for Franklin Bank, S.S.B.	4
GMFS, LLC	4
Group One Mortgage Corporation	4
Homebridge Mortgage Bankers Corporation	4
Homefield Financial, Inc.	4
Huntington Mortgage Company	4
Mortgage Lenders Network USA, Inc.	4
Mountain Pacific Mortgage Co.	4
nBank, N.A.	4
Federal Deposit Insurance Corporation as Receiver for NetBank, Inc.	4
Provident Savings Bank, F.S.B.	4
Realty Mortgage Corporation	4
Residential Mortgage Capital	4
Secured Bankers Mortgage Company	4
The Mortgage Outlet, Inc.	4
The Mortgage Store Financial, Inc.	4
Transnational	4
United Federal	4
Alliance Bancorp, Inc.	3
Arlington Capital Mortgage Corporation	3
Ascent Home Loans, Inc.	3
Available Mortgage Funding, LLC	3
BankersWest Funding Corp.	3
Evergreen Moneysource Mortgage Co.	3
First Capital	3
First Consolidated Mortgage	3
Liberty American Mortgage Corp.	3
LoanCity, Inc.	3
Montgomery Mortgage Capital Corporation	3
Novelle Financial Services	3
Platinum Direct Funding	3
Ross Mortgage Corporation	3
TLP Funding d/b/a Betterloans.com	3
Universal American Mortgage Company, LLC	3
Allstate Home Loans, Inc.	2

Originator	Remaining Sample Loan Files Based on FHFA's Records
AME	2
Avaris	2
Bank Millennium	2
Barrington Capital Corporation	2
Bell State Bank & Trust as successor to Bell America Mortgage, LLC	2
Sage Credit Corp. d/b/a DCG Home Loans	2
Equity Plus	2
First Greensboro Home Equity, Inc.	2
FT	2
Funding America Mortgage	2
Guaranty Bank of Dallas, Texas, as successor to Guaranty Residential Lending, Inc.	2
Lancaster Mortgage Bankers, LLC	2
Lender Ltd.	2
Federal Deposit Insurance Corporation as Receiver for Lydian Private Bank	2
Master Financial, Inc.	2
Mega Capital Funding, Inc.	2
Meridias Capital, Inc.	2
Mortgage Corporation of America, Inc.	2
Mylor Financial	2
Unknown (not provided in loan tapes)	2
NV Mortgage, Inc. d/b/a Soma Financial	2
PHM Financial, Inc.	2
Pinnacle Financial Corporation	2
Platinum Capital Group	2
PMC Bancorp	2
Premier Mortgage Capital, Inc.	2
Prime Lending, Inc.	2
Protofund Mortgage Corporation	2
Reunion Mortgage, Inc.	2
Sea Breeze Financial Services, Inc.	2
Secured Funding Corp.	2
South Pacific Financial Corporation	2
Sterling Eagle Mortgage	2
Sterling National Mortgage Company, Inc.	2
Steward Financial, Inc.	2
Stonecreek Funding Corp.	2
Town & Country	2
Virtual Bank	2
Worldwide Financial	2
ACN	1
ACT Lending Corporation	1
Allstate Funding	1
American Mortgage Specialist	1
American Partners Bank	1
American Residential Mortgage, LP	1
Ameritrust Mortgage Co., LLC	1

Originator	Remaining Sample Loan Files Based on FHFA's Records
Amherst Funding Group, LP	1
Atlantic Bancorp of California	1
Atlantis Mortgage Co., Inc.	1
Automated Finance Corporation	1
C & G Financial Services, Inc.	1
C&F Mortgage Corporation	1
Chapel Mortgage Corp. n/k/a DB Home Lending, LLC	1
Charter Bank	1
Cherry Creek Mortgage Co., Inc.	1
Choice Capital Funding, Inc.	1
Citizens Community Bank	1
Clarion Mortgage	1
Concord Mortgage, Inc.	1
Corestar Financial Group, LLC	1
Direct Mortgage Corporation	1
Equihome Mortgage Corp.	1
First American Mortgage	1
First Banc	1
First Banc Mortgage, Inc.	1
First Hallmark Mortgage Corp.	1
First Meridian	1
First Rate Capital Corp.	1
First Street Financial, Inc.	1
First United Mortgage Bank	1
Florida Capital Bank, N.A.	1
FMF Capital, LLC	1
Freemont Investment	1
Genisys Financial Corp.	1
George Mason Mortgage	1
Global Home Loans	1
Sterling Financial Corp. as successor in interest to Golf Savings Bank	1
Guaranteed Rate, Inc.	1
Hamilton Mortgage Company	1
Hemisphere Alt-A	1
Home Capital Funding	1
Home Loans USA	1
Home Mortgage Resources	1
Horizon Direct, Inc.	1
Huntington National	1
Ideal Mortgage Bankers, Ltd.	1
Impac Funding Corp.	1
Imperial Lending, LLC	1
Intercontinental Capital Group, Inc.	1
JMO	1
Key Financial Corporation	1
Loan Center of California, Inc.	1
Loan Link Financial Services	1

Originator	Remaining Sample Loan Files Based on FHFA's Records
Megastar Financial Corporation	1
MMC	1
Monticello Bank	1
Mortgage Capital Associates, Inc.	1
Mylor Financial Group, Inc.	1
Nations Home Lending Center	1
NBGI, Inc.	1
NJ Lenders Corp.	1
North American Mortgage Co.	1
Oak Street Mortgage, LLC	1
Pacific Community Mortgage	1
Pinnacle Mortgage Group, Inc.	1
Platinum Community Bank	1
Prime Mortgage Financial, Inc.	1
Professional Mortgage Partners, Inc.	1
Right-Away Mortgage	1
River Valley Bancorp n/k/a Pine River Valley Bank	1
SMI	1
Southern Trust Mortgage, LLC	1
Spectrum	1
Spectrum Financial Group	1
Summit Financial Group, Inc.	1
Summit Mortgage, LLC	1
Sunshine Mortgage, LLC f/k/a Sunshine Mortgage Corporation and Madison Mortgage Corporation	1
Triam, LLC	1
Unimortgage, LLC	1
Valley Vista Mortgage Corp.	1
Wausau Mortgage Corp.	1
Willow Bend Mortgage Company, LLC	1
WS Mortgage	1
Zino Financial, Inc.	1
2,516	

Exhibit 4 (Outstanding Loan Files Likely In Possession of Servicers)

Servicers with Outstanding Loans	Securitizations Impacted	Estimated Date of Production	Reason for Delay (where available)
Homeward Residential Inc. / Option One	ABFC 2006-HE1, AHMA 2005-1, AMSI 2005-R11, AMSI 2005-R8, AMSI 2006-R2, ARSI 2005-W5, GSR 2006-OA1, GSR 2007-OA1, OOMLT 2007-2, OOMLT 2007-FXD1	no set date	Homeward has informed the parties that it is understaffed and will produce based on a prioritized list provided by the parties on April 25. Relevant to the Tranche 2 Actions, JPMorgan recently received a production from American Home Mortgage, which it expects will cover AHM 2005-1 and AHM 2005-4; however, JPMorgan also requested that Credit Suisse supplement its subpoena.
Ocwen Financial Corporation / Litton Loan Servicing LP	ABFC 2006-HE1, ACE 2005-ASAP1, ACE 2005-HE6, ACE 2005-HE7, ACE 2006-ASAP1, ACE 2006-ASAP2, ACE 2006-ASAP3, ACE 2006-ASAP4, ACE 2006-ASAP5, ACE 2006-ASAP6, ACE 2006-HE1, ACE 2006-HE2, ACE 2006-HE3, ACE 2006-HE4, ACE 2007-ASAP1, ACE 2007-ASAP2, ACE 2007-ASL1, ACE 2007-HE1, ACE 2007-HE2, ACE 2007-HE4, ACE 2007-HE5, ACE 2007-SL1, CBASS 2006-CB1, CBASS 2007-CB2, CMLTI 2006-AR2, FMIC 2005-3, FMIC 2007-1, GSAA 2006-2,	5/1/2013	Credit Suisse asked whether Ocwen would search for FMIC 2006-3 without a new subpoena, since it was not included in previous subpoenas; Ocwen estimates it will complete this production by 5/1/2013. Ocwen has shifted its estimated date of production several times; currently it represents it will complete producing by May 1.

Servicers with Outstanding Loans	Securitizations Impacted	Estimated Date of Production	Reason for Delay (where available)
	GSAA 2006-8, GSAA 2007-6, GSAMP 2005-HE5, GSAMP 2005-HE6, GSAMP 2006-HE3, GSAMP 2006-HE4, GSAMP 2006-HE5, GSAMP 2006-HE7, GSAMP 2006-HE8, GSAMP 2007-HE1, GSAMP 2007-HE2, GSR 2006-OA1, GSR 2007-OA1, HEAT 2005-7, HEAT 2005-9, HEAT 2006-5, MSAC 2005-HE5, MSAC 2005-HE6, MSHEL 2005-4, MSM 2005-7, MSM 2006-16AX, MSM 2007-2AX, MSM 2007-5AX		
OneWest Bank / IndyMac Bank, F.S.B.	GSR 2006-OA1, INABS 2006-B, INABS 2006-C, INABS 2006-E, INDX 2005-AR18, INDX 2005-AR27, MSM 2007-2AX, MSM 2007-5AX	no date set	FDIC has completed production for all Defendants except Goldman Sachs. Counsel for FDIC insists it must review the remaining Loan Files before they are produced, which it has not done for any other Defendant, and will not provide the parties a firm production date.
PHH Mortgage Corp.	ARMT 2005-10, MSM 2005-7, MSM 2006-2	no set date	Relevant to the Tranche 2 Actions, JPMorgan recently learned that JPALT 2005-A2 was not covered by previous subpoenas, and is currently seeking these loans.
Wells Fargo Bank / Wachovia	ARMT 2005-10, ARMT 2005-12, BAFC 2006-G, BAFC 2006-H, CMLTI 2006-AR2, CMLTI 2006-AR5, CMLTI 2007-AR7,	no set date	Wells Fargo made a production but, due to an error on its part, did not pull all Sample Loan Files prior to producing.

Servicers with Outstanding Loans	Securitizations Impacted	Estimated Date of Production	Reason for Delay (where available)
	CSFB 2005-11, CSFB 2005-12, HEAT 2005-7, HEAT 2005-8, HEAT 2005-9, HEAT 2006-1, HEAT 2006-4, HEAT 2006-5, HEAT 2006-6, HEAT 2007-1, MSM 2005-10, MSM 2005-7, MSM 2006-2, MSM 2007-2AX, MSM 2007-5AX, MSM 2007-7AX, NAA 2005-AR6		

Exhibit 5 (Outstanding Loan Files Likely In Possession of Defendant-Affiliated Servicers)

Defendant-Affiliated Servicers with Outstanding Loans	Securitizations Impacted	Estimated Date of Production	Reason for Delay (where available)
JPMorgan Chase / Chase Home Finance	ABFC 2006-HE1, ARMT 2005-10, CMLTI 2005-HE3, CSFB 2005-11, CSFB 2005-12, HEAT 2006-4, MSAC 2005-HE5, MSAC 2005-HE6	no set date	Bank of America/Merrill Lynch recently learned that FMIC 2006-3 (a Tranche 2 Securitization) and ABFC 2006-HE 1 were not covered by previous subpoenas; FHFA agreed to subpoena JPMorgan on their behalf. JPMorgan has conditioned production of Loan Files on a meet-and-confer with FHFA about reimbursement for production costs. Relevant to the Tranche 2 Actions, JPMorgan believes BALTA 2005-10 is wholly serviced by JPMorgan after conducting additional research, and is searching for these Loan Files.
Bank of America	ARMT 2005-10, ARMT 2005-12, CMLTI 2005-HE3, CSFB 2005-11, CSFB 2005-12, MSAC 2005-HE5, MSM 2007-2AX, MSM 2007-5AX	Bank of America endeavors to produce by 5/3/2013	Bank of America recently received new requests from Credit Suisse and JPMorgan for Securitizations not covered by previous subpoenas. Bank of America asserts that a large portion of Loan Files identified by FHFA as outstanding have never been requested of Bank of America. The parties are working to secure the outstanding Sample Loan Files.